



#2

RECEIVED

Sheet 1 of 2

Serial No. C 21 2001
09/895,605
TECHNOLOGY CENTER R3,00
Group: 3712 2121

Form 1419 (Modified)

Information Disclosure
Statement By Applicant

(Use Several Sheets if Necessary)

Atty. Docket No.
BARR0005
Applicant:
Stefek et al.
Filing Date:
June 29, 2001

Serial No. C 21 2001
09/895,605
TECHNOLOGY CENTER R3,00
Group: 3712 2121

U.S. Patent Documents

Examiner Initial	No.	Patent No.	Date	Patentee	Class	Sub-class	Filing Date

Foreign Patent or Published Foreign Patent Application

Examiner Initial	No.	Document No.	Publication Date	Country or Patent Office	Class	Sub-class	Translation
							Yes No

Other Documents

XB	A	Author, Title, Date, Place (e.g. Journal) of Publication Darrell Duffie, and Jun Pun; <u>An Overview of Value at Risk</u> ; The Journal of Derivatives; Spring 1997;
XB	B	UBS Brinson; <u>Quarterly Investment Strategy</u> ; Institutional Asset Management; June 30, 1999;
XB	C	M. Aked, C. Brightman, and S. Cavaglia; <u>On the Increasing Importance of Industry Factors: Implications for Global Portfolio Management</u> ; December 7, 1999;
XB	D	Stefano Cavaglia, Dimitris Melas, George Tsouderos and Keith Cuthbertson; <u>Industrial Action</u> ; Risk; May 1995;
* XB 5/1/04	E	Stefano Cavaglia, Dimitris Melas and Osamu Miyashita; <u>Efficiency Across Frontiers</u> ; RISK; (no date given)
* XB 5/1/04	F	Stefano Cavaglia, Dimitris Melas, George Tsouderos and Keith Cuthbertson; <u>Industrial Action</u> ; RISK 9/no date given)
XB	G	Richard Roll; <u>Industrial Structure and the Comparative Behavior of International Stock Market Indexes</u> ; Anderson Graduate School of management; June 1990;
XB	H	Lucie Chaumeton and Kevin Coldiron; <u>Equity Research: global Companies – a New Asset Class?</u> ; February 1999;
XB	I	Bruno H. Solnik; <u>Why Not Diversify Internationally Rather than Domestically?</u> ; Financial Analysts Journal. July-August 1974;
XB	J	Donald R. Lessard; <u>World, Country, and Industry Relationships in Equity Returns</u> ; Financial Analysts Journal; January – February 1976;
XB	K	Robin Brooks and Luis Catao; <u>The New Economy and Global Stock Returns</u> ; International Monetary Fund; December 2000;
	L	Sean P. Baca, Brian L. Garbe, and Richard A. Weiss; <u>The Emergence of Sectors in Global Equity Returns</u> ; (no date given)

26	M	S. Cavaglia, C. Brightman, and M. Aked; <u>On the Increasing Importance of Industry Factors: Implications for Global Portfolio Management</u> ; Forthcoming; Financial Analyst Journal; March 21, 2000;
26	N	M. Aked, C. Brightman, and S. Cavaglia; <u>The Importance of Global Industry Factors</u> ; September 30, 1999;
26	O	Donald R. Lessard; <u>World, National, and Industry Factors in Equity Returns</u> ; Journal of Finance; May 1974;
26	P	Martin Drummen and Heinz Zimmermann; <u>The Structure of European Stock Returns</u> ; Financial Analysts Journal; July – August 1992;
26	Q	Richard Roll; <u>Industrial Structure and the Comparative Behavior of International Stock Market Indices</u> ; The Journal of Finance; March 1992;
26	R	<u>R. Multiple-Country Allocation of International Stocks</u> ;
26	S	Andrew Rudd; <u>F. Narrow Markets and Global Stocks</u> ; Equity Research Seminar; Barra Inc.; 1999;
26	T	Vinod Chandrashekaran; <u>H. New Ideas in Risk Forecasting</u> ; 22 nd Annual Equity Research Seminar; Barra, Inc.; June 14-17, 1998;
26	U	<u>P. Approaches to Global Equity Risk</u> ; Equity Research Seminar; Barra, Inc.; 1996;
26	V	Kenneth Hui; <u>H. New Approaches to Global Equity Risk</u> ; 21 st Annual Equity Research Seminar; June 15-18, 1997;
26	W	<u>N. International Specific Risk</u> ; Equity Research Seminar; Barra, Inc.; 1992.

Examiner: Initial citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

* Added 5/4/04

 Kelvin Booker 5/4/04